Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:			Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date:				3-5/8% 30-Year TIPS TIPS of April 2028 912810FD5 April 15, 1998 April 15, 1998 July 15, 1998 April 15, 2028 161.74000	3-7/8% 30-Year TIPS TIPS of April 2029 912810FH6 April 15, 1999 April 15, 1999 October 15, 1999 October 16, 2000 April 15, 2029 164.39333	3-3/8% 30-1/2-Year TIPS TIPS of April 2032 912810FQ6 October 15, 2001 October 15, 2001 April 15, 2032 177.50000	2-3/8% 20-1/2-Year TIPS TIPS of January 2025 912810FR4 July 15, 2004 July 30, 2004 January 31, 2005 July 29, 2005 January 15, 2025 188.49677
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio			
		2016	225 52500	4.45220	4 42055	1 22251	1.25100			
March	1	2016	236.52500	1.46238	1.43877	1.33254	1.25480			
March	2	2016	236.53761	1.46246	1.43885	1.33261	1.25486			
March	3 4	2016	236.55023	1.46253	1.43893	1.33268	1.25493			
March March	4 5	2016 2016	236.56284 236.57545	1.46261 1.46269	1.43901 1.43908	1.33275 1.33282	1.25500 1.25506			
March	5 6	2016	236.58806	1.46277	1.43908	1.33282	1.25506			
March	7	2016	236.60068	1.46277	1.43916	1.33296	1.25520			
March	8	2016	236.61329	1.46292	1.43924	1.33296	1.25526			
March	9	2016	236.62590	1.46292	1.43931	1.33310	1.25533			
March	10	2016	236.63852	1.46308	1.43939	1.33317	1.25540			
March	11	2016	236.65113	1.46316	1.43954	1.33325	1.25547			
March	12	2016	236.66374	1.46324	1.43962	1.33332	1.25553			
March	13	2016	236.67635	1.46331	1.43970	1.33339	1.25560			
March	14	2016	236.68897	1.46339	1.43977	1.33346	1.25567			
March	15	2016	236.70158	1.46347	1.43985	1.33353	1.25573			
March	16	2016	236.71419	1.46355	1.43993	1.33360	1.25580			
March	17	2016	236.72681	1.46363	1.44000	1.33367	1.25587			
March	18	2016	236.73942	1.46370	1.44008	1.33374	1.25593			
March	19	2016	236.75203	1.46378	1.44016	1.33381	1.25600			
March	20	2016	236.76465	1.46386	1.44023	1.33389	1.25607			
March	21	2016	236.77726	1.46394	1.44031	1.33396	1.25613			
March	22	2016	236.78987	1.46402	1.44039	1.33403	1.25620			
March	23	2016	236.80248	1.46409	1.44046	1.33410	1.25627			
March	24	2016	236.81510	1.46417	1.44054	1.33417	1.25634			
March	25	2016	236.82771	1.46425	1.44062	1.33424	1.25640			
March	26	2016	236.84032	1.46433	1.44069	1.33431	1.25647			
March	27	2016	236.85294	1.46441	1.44077	1.33438	1.25654			
March	28	2016	236.86555	1.46448	1.44085	1.33445	1.25660			
March	29	2016	236.87816	1.46456	1.44092	1.33452	1.25667			
March	30	2016	236.89077	1.46464	1.44100	1.33460	1.25674			
March	31	2016	236.90339	1.46472	1.44108	1.33467	1.25680			
CPI-U (NSA) for: November 2		015 237.336	December 2015 23	36.525 Januar	ry 2016 236.916					

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2% 20-Year TIPS TIPS of January 2026 912810FS2 January 15, 2006 January 31, 2006 July 31, 2006 January 15, 2026 198.47742	2-1/2% 10-Year TIPS Series D-2016 912828FL9 July 15, 2006 July 17, 2006 October 16, 2006 July 15, 2016 201.95161	2-3/8% 10-Year TIPS Series A-2017 912828GD6 January 15, 2007 January 16, 2007 April 16, 2007 January 15, 2017 201.66452	2-3/8% 20-Year TIF TIPS of January 20: 912810PS1 January 15, 2007 January 31, 2007 July 31, 2007 January 15, 2027 201.66452
Date	e		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.19170	1.17120	1.17286	1.17286
March	2	2016	236.53761	1.19176	1.17126	1.17293	1.17293
March	3	2016	236.55023	1.19182	1.17132	1.17299	1.17299
March	4	2016	236.56284	1.19189	1.17138	1.17305	1.17305
March	5	2016	236.57545	1.19195	1.17145	1.17311	1.17311
March	6	2016	236.58806	1.19201	1.17151	1.17318	1.17318
March	7	2016	236.60068	1.19208	1.17157	1.17324	1.17324
March	8	2016	236.61329	1.19214	1.17163	1.17330	1.17330
March	9	2016	236.62590	1.19221	1.17170	1.17336	1.17336
March	10	2016	236.63852	1.19227	1.17176	1.17343	1.17343
March	11	2016	236.65113	1.19233	1.17182	1.17349	1.17349
March	12	2016	236.66374	1.19240	1.17188	1.17355	1.17355
March	13	2016	236.67635	1.19246	1.17195	1.17361	1.17361
March	14	2016	236.68897	1.19252	1.17201	1.17368	1.17368
March	15	2016	236.70158	1.19259	1.17207	1.17374	1.17374
March	16	2016	236.71419	1.19265	1.17213	1.17380	1.17380
March	17	2016	236.72681	1.19271	1.17220	1.17386	1.17386
March	18	2016	236.73942	1.19278	1.17226	1.17393	1.17393
March	19	2016	236.75203	1.19284	1.17232	1.17399	1.17399
March	20	2016	236.76465	1.19290	1.17238	1.17405	1.17405
March	21	2016	236.77726	1.19297	1.17245	1.17411	1.17411
March	22	2016	236.78987	1.19303	1.17251	1.17418	1.17418
March	23	2016	236.80248	1.19310	1.17257	1.17424	1.17424
March	24	2016	236.81510	1.19316	1.17263	1.17424	1.17430
March	25	2016	236.82771	1.19322	1.17270	1.17436	1.17436
March	26	2016	236.84032	1.19329	1.17276	1.17443	1.17443
March	27	2016	236.85294	1.19335	1.17282	1.17449	1.17449
March	28	2016	236.86555	1.19341	1.17288	1.17455	1.17455
March	29	2016	236.87816	1.19348	1.17295	1.17461	1.17461
March	30	2016	236.89077	1.19354	1.17301	1.17468	1.17468
March	31	2016	236.90339	1.19360	1.17307	1.17474	1.17474
March CPI-U (N		2016	236.90339 November 20				1.17474 ry 2016 236.91

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2-5/8% 10-Year TIPS Series D-2017 912828GX2 July 15, 2007 July 16, 2007 October 15, 2007 July 15, 2017 207.25639	1-5/8% 10-Year TIPS Series A-2018 912828HN3 January 15, 2008 January 15, 2008 April 15, 2008 January 15, 2018 209.49645	1-3/4% 20-Year TIPS TIPS of January 2028 912810PV4 January 15, 2008 January 31, 2008 July 31, 2008 January 15, 2028 209.49645	1-3/8% 10-Year TIP Series D-2018 912828JE1 July 15, 2008 July 15, 2008 October 15, 2008 July 15, 2018 215.63997
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.14122	1.12902	1.12902	1.09685
March	2	2016	236.53761	1.14128	1.12908	1.12908	1.09691
March	3	2016	236.55023	1.14134	1.12914	1.12914	1.09697
March	4	2016	236.56284	1.14140	1.12920	1.12920	1.09703
March	5	2016	236.57545	1.14146	1.12926	1.12926	1.09709
March	6	2016	236.58806	1.14152	1.12932	1.12932	1.09714
March	7	2016	236.60068	1.14158	1.12938	1.12938	1.09720
March	8	2016	236.61329	1.14165	1.12944	1.12944	1.09726
March	9	2016	236.62590	1.14171	1.12950	1.12950	1.09732
March	10	2016	236.63852	1.14177	1.12956	1.12956	1.09738
March	11	2016	236.65113	1.14183	1.12962	1.12962	1.09744
March	12	2016	236.66374	1.14189	1.12968	1.12968	1.09749
March	13	2016	236.67635	1.14195	1.12974	1.12974	1.09755
March	14	2016	236.68897	1.14201	1.12980	1.12980	1.09761
March	15	2016	236.70158	1.14207	1.12986	1.12986	1.09767
March	16	2016	236.71419	1.14213	1.12992	1.12992	1.09773
March	17	2016	236.72681	1.14219	1.12998	1.12998	1.09779
March	18	2016	236.73942	1.14225	1.13004	1.13004	1.09785
March	19	2016	236.75203	1.14231	1.13010	1.13010	1.09790
March	20	2016	236.76465	1.14238	1.13016	1.13016	1.09796
March	21	2016	236.77726	1.14244	1.13022	1.13022	1.09802
March	22	2016	236.78987	1.14250	1.13028	1.13028	1.09808
March	23	2016	236.80248	1.14256	1.13034	1.13034	1.09814
March	24	2016	236.81510	1.14262	1.13040	1.13040	1.09820
March	25	2016	236.82771	1.14268	1.13046	1.13046	1.09826
March	26	2016	236.84032	1.14274	1.13052	1.13052	1.09831
March	27	2016	236.85294	1.14280	1.13058	1.13058	1.09837
March	28	2016	236.86555	1.14286	1.13064	1.13064	1.09843
March	29	2016	236.87816	1.14292	1.13070	1.13070	1.09849
March	30	2016	236.89077	1.14298	1.13076	1.13076	1.09855
March	31	2016	236.90339	1.14305	1.13082	1.13082	1.09861
CPI-U (I	NSA) for:		November 2	015 237.336	December 2015 23	 36.525	ry 2016 236.916

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2-1/8% 10-Year TIPS Series A-2019 912828JX9 January 15, 2009 January 15, 2009 April 15, 2009 January 15, 2019 214.69971	2-1/2% 20-Year TIPS TIPS of January 2029 912810PZ5 January 15, 2009 January 30, 2009 July 31, 2009 January 15, 2029 214.69971		1-3/8% 10-Year TIPS Series A-2020 912828MF4 January 15, 2010 January 15, 2010 April 15, 2010 January 15, 2020 216.24610
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
M 1	1	2016	226 52500	1 10165	1.10165	1 10775	1.00270
March March	1	2016 2016	236.52500 236.53761	1.10165	1.10165 1.10171	1.10775 1.10781	1.09378 1.09384
March	2 3	2016	236.55023	1.10171 1.10177	1.10171	1.10787	1.09384
March	4	2016	236.56284	1.10177	1.10177	1.10787	1.09389
March	5	2016	236.57545	1.10189	1.10189	1.10799	1.09393
March	6	2016	236.58806	1.10195	1.10199	1.10799	1.09407
March	7	2016	236.60068	1.10193	1.10193	1.10803	1.09407
March	8	2016	236.61329	1.10207	1.10207	1.10816	1.09419
March	9	2016	236.62590	1.10207	1.10207	1.10822	1.09419
March	10	2016	236.63852	1.10212	1.10212	1.10828	1.09424
March	11	2016	236.65113	1.10218	1.10218	1.10834	1.09436
March	12	2016	236.66374	1.10230	1.10224	1.10840	1.09442
March	13	2016	236.67635	1.10236	1.10236	1.10846	1.09442
March	13	2016	236.68897	1.10230	1.10230	1.10852	1.09454
March	15	2016	236.70158	1.10242	1.10242	1.10858	1.09459
March	16	2016	236.71419	1.10254	1.10254	1.10864	1.09455
March	17	2016	236.72681	1.10259	1.10259	1.10870	1.09471
March	18	2016	236.73942	1.10265	1.10265	1.10876	1.09477
March	19	2016	236.75203	1.10203	1.10203	1.10881	1.09483
March	20	2016	236.76465	1.10277	1.10277	1.10887	1.09489
March	21	2016	236.77726	1.10283	1.10283	1.10893	1.09494
March	22	2016	236.78987	1.10289	1.10289	1.10899	1.09500
March	23	2016	236.80248	1.10295	1.10295	1.10995	1.09506
March	24	2016	236.81510	1.10293	1.10293	1.10903	1.09512
March	25	2016	236.82771	1.10301	1.10301	1.10917	1.09518
March	26	2016	236.84032	1.10300	1.10312	1.10923	1.09524
March	27	2016	236.85294	1.10312	1.10312	1.10929	1.09529
March	28	2016	236.86555	1.10324	1.10324	1.10935	1.09535
March	29	2016	236.87816	1.10324	1.10324	1.10941	1.09541
March	30	2016	236.89077	1.10336	1.10336	1.10946	1.09547
March	31	2016	236.90339	1.10342	1.10342	1.10952	1.09553
CPL-II (NSA) for:		November 20	015 237.336	December 2015 23		ry 2016 236.916

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				2-1/8% 30-Year TIPS TIPS of February 2040 912810QF8 February 15, 2010 February 26, 2010 August 31, 2010 February 15, 2040 216.13950	1-1/4% 10-Year TIPS Series D-2020 912828NM8 July 15, 2010 July 15, 2010 September 15, 2010 November 15, 2010 July 15, 2020 218.08532	1-1/8% 10-Year TIPS Series A-2021 912828PP9 January 15, 2011 January 31, 2011 March 31, 2011 May 31, 2011 January 15, 2021 218.75255	2-1/8% 30-Year TIPS TIPS of February 20/912810QP6 February 15, 2011 February 28, 2011 June 30, 2011 October 31, 2011 February 15, 2041 218.99100
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.09432	1.08455	1.08124	1.08007
March	2	2016	236.53761	1.09437	1.08461	1.08130	1.08012
March	3	2016	236.55023	1.09443	1.08467	1.08136	1.08018
March	4	2016	236.56284	1.09449	1.08473	1.08142	1.08024
March	5	2016	236.57545	1.09455	1.08478	1.08148	1.08030
March	6	2016	236.58806	1.09461	1.08484	1.08153	1.08036
March	7	2016	236.60068	1.09467	1.08490	1.08159	1.08041
March	8	2016	236.61329	1.09472	1.08496	1.08165	1.08047
March	9	2016	236.62590	1.09478	1.08502	1.08171	1.08053
March	10	2016	236.63852	1.09484	1.08507	1.08176	1.08059
March	11	2016	236.65113	1.09490	1.08513	1.08182	1.08064
March	12	2016	236.66374	1.09496	1.08519	1.08188	1.08070
March	13	2016	236.67635	1.09502	1.08525	1.08194	1.08076
March	14	2016	236.68897	1.09508	1.08530	1.08199	1.08082
March	15	2016	236.70158	1.09513	1.08536	1.08205	1.08087
March	16	2016	236.71419	1.09519	1.08542	1.08211	1.08093
March	17	2016	236.72681	1.09525	1.08548	1.08217	1.08099
March	18	2016	236.73942	1.09531	1.08554	1.08222	1.08105
March	19	2016	236.75203	1.09537	1.08559	1.08228	1.08110
March	20	2016	236.76465	1.09543	1.08565	1.08234	1.08116
March	21	2016	236.77726	1.09548	1.08571	1.08240	1.08122
March	22	2016	236.78987	1.09554	1.08577	1.08246	1.08128
March	23	2016	236.80248	1.09560	1.08582	1.08251	1.08133
March	24	2016	236.81510	1.09566	1.08588	1.08257	1.08139
March	25	2016	236.82771	1.09572	1.08594	1.08263	1.08145
March	26	2016	236.84032	1.09578	1.08600	1.08269	1.08151
March	27	2016	236.85294	1.09583	1.08606	1.08274	1.08156
March	28	2016	236.86555	1.09589	1.08611	1.08280	1.08162
March	29	2016	236.87816	1.09595	1.08617	1.08286	1.08168
March	30	2016	236.89077	1.09601	1.08623	1.08292	1.08174
March	31	2016	236.90339	1.09607	1.08629	1.08297	1.08180
CPI-U (1	NSA) for:		November 2	015 237.336	December 2015 23	36.525 Janu	ary 2016 236.916

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series W-2016 912828QD5 April 15, 2011 April 29, 2011 August 31, 2011 December 30, 2011 April 15, 2016 220.72980	0-5/8% 10-Year TIPS Series D-2021 912828QV5 July 15, 2011 July 29, 2011 September 30, 2011 November 30, 2011 July 15, 2021 225,38381	0-1/8% 10-Year TIPS Series A-2022 912828SA9 January 15, 2012 January 31, 2012 March 30, 2012 May 31, 2012 January 15, 2022 226.33474	0-3/4% 30-Year TIPS TIPS of February 20 912810QV3 February 15, 2012 February 29, 2012 June 29, 2012 October 31, 2012 February 15, 2042 225.96062
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.07156	1.04943	1.04502	1.04675
March	2	2016	236.53761	1.07162	1.04949	1.04508	1.04681
March	3	2016	236.55023	1.07167	1.04954	1.04513	1.04686
March	4	2016	236.56284	1.07173	1.04960	1.04519	1.04692
March	5	2016	236.57545	1.07179	1.04966	1.04525	1.04698
March	6	2016	236.58806	1.07184	1.04971	1.04530	1.04703
March	7	2016	236.60068	1.07190	1.04977	1.04536	1.04709
March	8	2016	236.61329	1.07196	1.04982	1.04541	1.04714
March	9	2016	236.62590	1.07202	1.04988	1.04547	1.04720
March	10	2016	236.63852	1.07207	1.04994	1.04552	1.04726
March	11	2016	236.65113	1.07213	1.04999	1.04558	1.04731
March	12	2016	236.66374	1.07219	1.05005	1.04564	1.04737
March	13	2016	236.67635	1.07224	1.05010	1.04569	1.04742
March	14	2016	236.68897	1.07230	1.05016	1.04575	1.04748
March	15	2016	236.70158	1.07236	1.05022	1.04580	1.04753
March	16	2016	236.71419	1.07242	1.05027	1.04586	1.04759
March	17	2016	236.72681	1.07247	1.05033	1.04591	1.04765
March	18	2016	236.73942	1.07253	1.05038	1.04597	1.04770
March	19	2016	236.75203	1.07259	1.05044	1.04603	1.04776
March	20	2016	236.76465	1.07264	1.05050	1.04608	1.04781
March	21	2016	236.77726	1.07270	1.05055	1.04614	1.04787
March	22	2016	236.78987	1.07276	1.05061	1.04619	1.04793
March	23	2016	236.80248	1.07282	1.05066	1.04625	1.04798
March	24	2016	236.81510	1.07287	1.05072	1.04630	1.04804
March	25	2016	236.82771	1.07293	1.05078	1.04636	1.04809
March	26	2016	236.84032	1.07299	1.05083	1.04642	1.04815
March	27 28	2016 2016	236.85294	1.07304 1.07310	1.05089	1.04647	1.04820 1.04826
March	28 29		236.86555		1.05094	1.04653	
March		2016	236.87816	1.07316	1.05100	1.04658	1.04832 1.04837
March March	30 31	2016 2016	236.89077 236.90339	1.07322 1.07327	1.05105 1.05111	1.04664 1.04669	1.04837
IVIAICII	31	2010	230.70339	1.0/32/	1.03111	1.04009	1.04043
CPI-U	NSA) for:		November 2	015 237.336	December 2015 2.	36.525 Janu	ary 2016 236.916

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series X-2017 912828SQ4 April 15, 2012 April 30, 2012 August 31, 2012 December 31, 2012 April 15, 2017 227.13073	0-1/8% 10-Year TIPS Series D-2022 912828TE0 July 15, 2012 July 31, 2012 September 28, 2012 November 30, 2012 July 15, 2022 229.96306	0-1/8% 10-Year TIPS Series A-2023 912828UH1 January 15, 2013 January 31, 2013 March 28, 2013 May 31, 2013 January 15, 2023 230.82203	0-5/8% 30-Year TIPS TIPS of February 2043 912810RA8 February 15, 2013 February 28, 2013 June 28, 2013 October 31, 2013 February 15, 2043 229.91100
Dat	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.04136	1.02853	1.02471	1.02877
March	2	2016	236.53761	1.04142	1.02859	1.02476	1.02882
March	3	2016	236.55023	1.04147	1.02864	1.02482	1.02888
March	4	2016	236.56284	1.04153	1.02870	1.02487	1.02893
March	5	2016	236.57545	1.04158	1.02875	1.02493	1.02899
March	6	2016	236.58806	1.04164	1.02881	1.02498	1.02904
March	7	2016	236.60068	1.04169	1.02886	1.02504	1.02910
March	8	2016	236.61329	1.04175	1.02892	1.02509	1.02915
March	9	2016	236.62590	1.04180	1.02897	1.02514	1.02921
March	10	2016	236.63852	1.04186	1.02903	1.02520	1.02926
March	11	2016	236.65113	1.04192	1.02908	1.02525	1.02932
March	12	2016	236.66374	1.04197	1.02914	1.02531	1.02937
March	13	2016	236.67635	1.04203	1.02919	1.02536	1.02943
March	14	2016	236.68897	1.04208	1.02925	1.02542	1.02948
March	15	2016	236.70158	1.04214	1.02930	1.02547	1.02954
March	16	2016	236.71419	1.04219	1.02936	1.02553	1.02959
March	17	2016	236.72681	1.04225	1.02941	1.02558	1.02965
March	18	2016	236.73942	1.04230	1.02947	1.02564	1.02970
March	19	2016	236.75203	1.04236	1.02952	1.02569	1.02976
March	20	2016	236.76465	1.04242	1.02958	1.02575	1.02981
March	21	2016	236.77726	1.04247	1.02963	1.02580	1.02986
March	22	2016	236.78987	1.04253	1.02969	1.02585	1.02992
March	23	2016	236.80248	1.04258	1.02974	1.02591	1.02997
March	24	2016	236.81510	1.04264	1.02980	1.02596	1.03003
March	25	2016	236.82771	1.04269	1.02985	1.02602	1.03008
March	26	2016	236.84032	1.04275	1.02991	1.02607	1.03014
March	27	2016	236.85294	1.04280	1.02996	1.02613	1.03019
March	28	2016	236.86555	1.04286	1.03002	1.02618	1.03025
March	29	2016	236.87816	1.04292	1.03007	1.02624	1.03030
March	30	2016	236.89077	1.04297	1.03013	1.02629	1.03036
March	31	2016	236.90339	1.04303	1.03018	1.02635	1.03041
CPI-U (N	NSA) for:		November 2	015 237.336	December 2015 236	6.525 Januar	y 2016 236.916

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series X-2018 912828UX6 April 15, 2013 April 30, 2013 August 30, 2013 December 31, 2013 April 15, 2018 231.16013	0-3/8% 10-Year TIPS Series D-2023 912828VM9 July 15, 2013 July 31, 2013 September 30, 2013 November 29, 2013 July 15, 2023 232.71797	0-5/8% 10-Year TIPS Series A-2024 912828B25 January 15, 2014 January 31, 2014 March 31, 2014 May 30, 2014 January 15, 2024 233.33058	1-3/8% 30-Year TIPS TIPS of February 204 912810RF7 February 15, 2014 February 28, 2014 June 30, 2014 October 31, 2014 February 15, 2044 233.05900
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.02321	1.01636	1.01369	1.01487
March	2	2016	236.53761	1.02326	1.01641	1.01374	1.01493
March	3	2016	236.55023	1.02332	1.01647	1.01380	1.01498
March	4	2016	236,56284	1.02337	1.01652	1.01385	1.01503
March	5	2016	236,57545	1.02343	1.01658	1.01391	1.01509
March	6	2016	236.58806	1.02348	1.01663	1.01396	1.01514
March	7	2016	236,60068	1.02354	1.01668	1.01401	1.01520
March	8	2016	236.61329	1.02359	1.01674	1.01407	1.01525
March	9	2016	236.62590	1.02364	1.01679	1.01412	1.01530
March	10	2016	236.63852	1.02370	1.01685	1.01418	1.01536
March	11	2016	236.65113	1.02375	1.01690	1.01423	1.01541
March	12	2016	236.66374	1.02381	1.01696	1.01429	1.01547
March	13	2016	236.67635	1.02386	1.01701	1.01434	1.01552
March	14	2016	236.68897	1.02392	1.01706	1.01439	1.01558
March	15	2016	236.70158	1.02397	1.01712	1.01445	1.01563
March	16	2016	236.71419	1.02403	1.01717	1.01450	1.01568
March	17	2016	236.72681	1.02408	1.01723	1.01456	1.01574
March	18	2016	236.73942	1.02414	1.01728	1.01461	1.01579
March	19	2016	236.75203	1.02419	1.01733	1.01466	1.01585
March	20	2016	236.76465	1.02425	1.01739	1.01472	1.01590
March	21	2016	236.77726	1.02430	1.01744	1.01477	1.01595
March	22	2016	236.78987	1.02435	1.01750	1.01483	1.01601
March	23	2016	236.80248	1.02441	1.01755	1.01488	1.01606
March	24	2016	236.81510	1.02446	1.01761	1.01493	1.01612
March	25	2016	236.82771	1.02452	1.01766	1.01499	1.01617
March	26	2016	236.84032	1.02457	1.01771	1.01504	1.01622
March	27	2016	236.85294	1.02463	1.01777	1.01510	1.01628
March	28	2016	236.86555	1.02468	1.01782	1.01515	1.01633
March	29	2016	236.87816	1.02474	1.01788	1.01520	1.01639
March	30	2016	236.89077	1.02479	1.01793	1.01526	1.01644
March	31	2016	236.90339	1.02485	1.01798	1.01531	1.01650
CPI-U (NSA) for: November 2		015 237.336	December 2015 2	36.525 Janua	ry 2016 236.916		

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series X-2019 912828C99 April 15, 2014 April 30, 2014 August 29, 2014 December 31, 2014 April 15, 2019 234.31967	0-1/8% 10-Year TIPS Series D-2024 912828WU0 July 15, 2014 July 31, 2014 September 30, 2014 November 28, 2014 July 15, 2024 237.44594	0-1/4% 10-Year TIPS Series A-2025 912828H45 January 15, 2015 January 30, 2015 March 31, 2015 May 29, 2015 January 15, 2025 236.85403	0-3/4% 30-Year TIP TIPS of February 20 912810RL4 February 15, 2015 February 27, 2015 June 30, 2015 October 30, 2015 February 15, 2045 235.48150
Da	te		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
March	1	2016	236.52500	1.00941	0.99612	0.99861	1.00443
March	2	2016	236.53761	1.00947	0.99617	0.99866	1.00448
March	3	2016	236.55023	1.00952	0.99623	0.99872	1.00454
March	4	2016	236.56284	1.00957	0.99628	0.99877	1.00459
March	5	2016	236.57545	1.00963	0.99633	0.99882	1.00465
March	6	2016	236.58806	1.00968	0.99639	0.99888	1.00470
March	7	2016	236.60068	1.00973	0.99644	0.99893	1.00475
March	8	2016	236.61329	1.00979	0.99649	0.99898	1.00481
March	9	2016	236.62590	1.00984	0.99655	0.99904	1.00486
March	10	2016	236.63852	1.00990	0.99660	0.99909	1.00491
March	11	2016	236.65113	1.00995	0.99665	0.99914	1.00497
March	12	2016	236.66374	1.01000	0.99671	0.99920	1.00502
March	13	2016	236.67635	1.01006	0.99676	0.99925	1.00507
March	14	2016	236.68897	1.01011	0.99681	0.99930	1.00513
March	15	2016	236.70158	1.01017	0.99687	0.99936	1.00518
March	16	2016	236.71419	1.01022	0.99692	0.99941	1.00523
March	17	2016	236.72681	1.01027	0.99697	0.99946	1.00529
March	18	2016	236.73942	1.01033	0.99702	0.99952	1.00534
March	19	2016	236.75203	1.01038	0.99708	0.99957	1.00540
March	20	2016	236.76465	1.01043	0.99713	0.99962	1.00545
March	21	2016	236.77726	1.01049	0.99718	0.99968	1.00550
March	22	2016	236.78987	1.01054	0.99724	0.99973	1.00556
March	23	2016	236.80248	1.01060	0.99729	0.99978	1.00561
March	24	2016	236.81510	1.01065	0.99734	0.99984	1.00566
March	25	2016	236.82771	1.01070	0.99740	0.99989	1.00572
March	26	2016	236.84032	1.01076	0.99745	0.99994	1.00577
March	27	2016	236.85294	1.01081	0.99750	1.00000	1.00582
March	28	2016	236.86555	1.01086	0.99756	1.00005	1.00588
March	29	2016	236.87816	1.01092	0.99761	1.00010	1.00593
March	30	2016	236.89077	1.01097	0.99766	1.00016	1.00598
March	31	2016	236.90339	1.01103	0.99772	1.00021	1.00604
CPI-U (I	NSA) for:		November 2	015 237.336	December 2015 23	36.525 Janu	uary 2016 236.916

Security: Description: CUSIP Number: Dated Date: Original Issue Date: Additional Issue Date(s): Maturity Date: Ref CPI on Dated Date:				0-1/8% 5-Year TIPS Series X-2020 912828K33 April 15, 2015 April 30, 2015 August 31, 2015 December 31, 2015 April 15, 2020 234.18067	0-3/8% 10-Year TIPS Series D-2025 912828XL9 July 15, 2015 July 31, 2015 September 30, 2015 November 30, 2015 July 15, 2025 237.14365	0-5/8% 10-Year TIPS Series A-2026 912828N71 January 15, 2016 January 29, 2016 January 15, 2026 237.61129	1% 30-Year TIPS TIPS of February 2046 912810RR1 February 15, 2016 February 29, 2016 February 15, 2046 236.94448
Da	ate		Ref CPI	Index Ratio	Index Ratio	Index Ratio	Index Ratio
		2016	22 5 5 2 5 0 0	1.01001	0.00720	0.00542	0.00022
March March	1 2	2016 2016	236.52500 236.53761	1.01001 1.01006	0.99739 0.99744	0.99543 0.99548	0.99823 0.99828
March	3	2016	236.55023	1.01006	0.99744	0.99553	0.99828
March	4	2016	236.56284	1.01012	0.99755	0.99559	0.99839
March	5	2016	236.57545	1.01017	0.99753	0.99564	0.99839
March	6	2016	236.58806	1.01023	0.99766	0.99569	0.99850
March	7	2016	236.60068	1.01028	0.99700	0.99575	0.99855
March	8	2016	236.61329	1.01033	0.99776	0.99575	0.99853
March	9	2016	236.62590	1.01039	0.99770	0.99585	0.99866
March	10	2016	236.63852	1.01050	0.99782	0.99591	0.99871
March	10	2016	236.65113	1.01050	0.99787	0.99596	0.99876
March	12	2016	236.66374	1.01055	0.99792	0.99590	0.99870
March	13	2016	236.67635	1.01066	0.99803	0.99607	0.99887
March	14	2016	236.68897	1.01000	0.99808	0.99612	0.99892
March	15	2016	236.70158	1.01071	0.99814	0.99617	0.99897
March	16	2016	236.70138	1.01076	0.99819	0.99617	0.99897
March	17	2016	236.71419	1.01082	0.99819	0.99628	0.99908
March	18	2016	236.73942	1.01087	0.99830	0.99633	0.99908
March	19	2016	236.75203	1.01093	0.99835	0.99638	0.99913
March	20	2016	236.76465	1.011098	0.99833	0.99638	0.99919
March	20	2016	236.77726	1.01109	0.99845	0.99649	0.99924
March	22	2016	236.78987	1.01114	0.99851	0.99654	0.99929
March	23	2016	236.80248	1.01114	0.99856	0.99660	0.99933
March	23	2016	236.80248	1.01120	0.99850	0.99665	0.99940
March	25	2016	236.82771	1.01123	0.99867	0.9963	0.99943
March	26	2016	236.84032	1.01136	0.99872	0.99676	0.99956
March	27	2016	236.85294	1.01130	0.99877	0.99681	0.99930
March	28	2016	236.86555	1.01141	0.99883	0.99686	0.99967
March	29	2016	236.87816	1.01152	0.99888	0.99691	0.99972
March	30	2016	236.89077	1.01157	0.99893	0.99697	0.99977
March	31	2016	236.90339	1.01163	0.99899	0.99702	0.99983
CPI-U ((NSA) for:		November 2	015 237.336	December 2015 23	Januar 36.525 Januar	ry 2016 236.916